

**SITUATIA DETALIATA A INVESTITIILOR "F.D.I. CarpaŃca OBLIGATIUNI" LA DATA DE 31.12.2017**

**I. Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania**

**5. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale/obligatiuni corporative**

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestete zilnica	Dobanda cumulata	Discount / prima cumulata	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
							lei	lei	lei	lei	lei	lei	%	%
GARANTI BANK	GBR19	-	40	29-May-14	15-May-17	15-May-18	10,000.00	1.50	346.1835	0.0000	-	413,847.34	0.133	0.490
IMPACT BUCURESTI	IMP22E	-	20	15-Dec-17	19-Dec-17	19-Jun-18	23,182.50	3.67	47.7130	0.0000	-	466,924.26	0.798	0.552
CITY OF BUCHAREST	PMB20	-	31	21-Oct-15	4-May-17	4-May-18	10,085.48	0.93	237.3590	-41.3968	-	318,724.83	0.056	0.377
CITY OF BUCHAREST	PMB20	-	60	12-Nov-15	4-May-17	4-May-18	10,150.00	0.89	237.3598	-71.4592	-	618,953.98	0.108	0.732
CITY OF BUCHAREST	PMB20	-	70	5-Jan-16	4-May-17	4-May-18	10,178.00	0.87	237.3599	-81.7289	-	723,354.99	0.126	0.856
CITY OF BUCHAREST	PMB20	-	100	11-May-16	4-May-17	4-May-18	10,214.00	0.83	237.3599	-88.1350	-	1,036,322.39	0.180	1.226
CITY OF BUCHAREST	PMB20	-	10	27-Jun-17	4-May-17	4-May-18	10,256.00	0.73	237.3590	-45.7846	-	104,475.74	0.018	0.124
CITY OF BUCHAREST	PMB20	-	10	27-Jun-17	4-May-17	4-May-18	10,281.00	0.71	237.3590	-50.2558	-	104,681.03	0.018	0.124
CITY OF BUCHAREST	PMB22	-	200	29-Apr-15	4-May-17	4-May-18	10,000.00	1.21	293.7151	0.0000	-	2,058,743.01	0.360	2.436
CITY OF BUCHAREST	PMB22	-	20	1-Mar-16	4-May-17	4-May-18	10,300.00	1.08	293.7150	-89.0813	-	210,092.68	0.036	0.249
CITY OF BUCHAREST	PMB22	-	10	27-Jun-17	4-May-17	4-May-18	10,461.00	0.95	293.7150	-48.4441	-	107,062.71	0.018	0.127
CITY OF BUCHAREST	PMB22	-	10	27-Jun-17	4-May-17	4-May-18	10,526.00	0.92	293.7150	-55.2746	-	107,644.40	0.018	0.127
CITY OF BUCHAREST	PMB25	-	100	29-Apr-15	4-May-17	4-May-18	10,000.00	1.40	338.1370	0.0000	-	1,033,813.70	0.180	1.223
CITY OF BUCHAREST	PMB25	-	10	27-Jun-17	4-May-17	4-May-18	10,794.00	1.12	338.1370	-51.5297	-	110,806.08	0.018	0.131
CITY OF BUCHAREST	PMB25	-	10	27-Jun-17	4-May-17	4-May-18	10,896.00	1.08	338.1370	-58.1494	-	111,759.88	0.018	0.132
RAIFFEISEN BANK - RORFZBDBC036	ROBRO19	-	50	9-May-14	15-May-17	15-May-18	10,000.00	1.47	338.5890	0.0000	-	516,929.45	0.100	0.612
TRANSELECTRICA	TEL18	-	35	18-Dec-13	19-Dec-17	19-Dec-18	10,000.00	1.67	21.7260	0.0000	-	350,760.41	0.175	0.415
TRANSELECTRICA	TEL18	-	60	15-Apr-14	19-Dec-17	19-Dec-18	10,087.60	1.62	21.7260	-69.5228	-	602,388.00	0.300	0.713
TRANSELECTRICA	TEL18	-	50	24-Nov-14	19-Dec-17	19-Dec-18	10,773.00	1.15	21.7260	-589.6470	-	510,253.96	0.250	0.604
TRANSELECTRICA	TEL18	-	35	3-Aug-16	19-Dec-17	19-Dec-18	10,930.00	0.60	21.7260	-551.9861	-	363,990.90	0.175	0.431
TRANSELECTRICA	TEL18	-	1	3-Aug-16	19-Dec-17	19-Dec-18	10,900.00	0.63	21.7300	-534.1801	-	10,387.55	0.005	0.012
MUNICIPIUL TIMISOARA	TIM26C	-	1,549	27-Nov-15	15-Nov-17	15-Feb-18	31.25	0.01	0.1120	0.2780	-	49,007.26	0.516	0.058
<b>TOTAL</b>												<b>9,630,923.65</b>		<b>11.749</b>

**6. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale**

Serie	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestete zilnica	Dobanda cumulata	Discount / prima cumulata	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
						lei	lei	lei	lei	lei	lei		%	%
B2002A	-	300	12-Jan-17	26-Feb-17	26-Feb-18	1,508,944.50	84.60	28,571.92	-2755.79	-	1,534,760.63	-	0.242	1.816
B2002A	-	200	22-Feb-17	26-Feb-17	26-Feb-18	1,003,312.30	58.62	19,047.95	-939.04	-	1,021,421.21	-	0.161	1.208
B2002A	-	500	20-Apr-17	26-Feb-17	26-Feb-18	2,510,448.53	144.03	47,619.86	-2527.27	-	2,555,541.12	-	0.403	3.023
B2002A	-	300	21-Aug-17	26-Feb-17	26-Feb-18	1,517,098.33	73.82	28,571.92	-2442.62	-	1,543,227.63	-	0.242	1.826
B2103A	-	100	29-Dec-15	22-Mar-17	22-Mar-18	512,712.43	37.86	12,688.36	-4881.20	-	520,519.59	-	0.200	0.616
B2103A	-	22	22-Feb-16	22-Mar-17	22-Mar-18	113,249.62	8.04	2,791.44	-1187.26	-	114,853.80	-	0.044	0.136
B2103A	-	500	28-Sep-16	22-Mar-17	22-Mar-18	2,621,781.60	148.07	63,441.78	-34134.62	-	2,651,088.76	-	1.000	3.136
B2103A	-	400	3-Oct-16	22-Mar-17	22-Mar-18	2,095,054.64	119.73	50,753.42	-26433.24	-	2,119,374.82	-	0.800	2.507
B2103A	-	400	5-Oct-16	22-Mar-17	22-Mar-18	2,091,963.39	121.59	50,753.42	-25532.83	-	2,117,183.98	-	0.800	2.505
B2103A	-	400	9-Jan-17	22-Mar-17	22-Mar-18	2,068,120.95	133.59	50,753.42	-15795.52	-	2,103,078.86	-	0.800	2.488
B2103A	-	300	19-Jan-17	22-Mar-17	22-Mar-18	1,542,049.50	105.88	38,065.07	-9495.05	-	1,570,619.52	-	0.600	1.858
B2103A	-	200	19-Jan-17	22-Mar-17	22-Mar-18	1,027,318.00	71.06	25,376.71	-6168.58	-	1,046,526.13	-	0.400	1.238
B2103A	-	300	15-Mar-17	22-Mar-17	22-Mar-18	1,527,842.91	114.57	38,065.07	-5507.81	-	1,560,400.17	-	0.600	1.846
B2212A	-	300	26-Sep-16	19-Dec-17	19-Dec-18	1,581,918.00	107.80	1,869.86	-16578.21	-	1,567,209.65	-	0.452	1.854
B2212A	-	300	14-Oct-16	19-Dec-17	19-Dec-18	1,569,104.28	113.22	1,869.86	-13594.29	-	1,557,379.86	-	0.452	1.842
B2212A	-	400	24-Oct-16	19-Dec-17	19-Dec-18	2,095,397.41	149.29	2,493.15	-18357.10	-	2,079,533.46	-	0.603	2.460
B2212A	-	400	24-Oct-16	19-Dec-17	19-Dec-18	2,095,743.64	149.13	2,493.15	-18423.72	-	2,079,813.07	-	0.603	2.461
B2212A	-	600	3-Nov-16	19-Dec-17	19-Dec-18	3,123,381.00	232.42	3,739.73	-23206.46	-	3,103,914.27	-	0.905	3.672
B2212A	-	300	16-Jan-17	19-Dec-17	19-Dec-18	1,527,966.00	130.90	1,869.86	-4503.55	-	1,525,332.32	-	0.452	1.805
B2304A	-	150	13-Oct-16	26-Apr-17	26-Apr-18	1,780,195.70	122.93	60,102.74	-52162.22	-	1,788,136.22	-	0.136	2.115
B2304A	-	100	11-Nov-16	26-Apr-17	26-Apr-18	1,164,480.59	90.49	40,068.49	-29030.09	-	1,175,518.99	-	0.090	1.391
B2304A	-	100	16-Nov-16	26-Apr-17	26-Apr-18	1,154,551.22	94.50	40,068.49	-26998.49	-	1,167,721.23	-	0.090	1.381
B2304A	-	100	16-Dec-16	26-Apr-17	26-Apr-18	1,148,863.54	96.16	40,068.49	-24425.93	-	1,164,506.10	-	0.090	1.378
B2304A	-	250	24-Jul-17	26-Apr-17	26-Apr-18	2,872,282.50	223.40	100,171.23	-28187.10	-	2,944,266.63	-	0.226	3.483
B2404A	-	200	4-Oct-17	29-Apr-17	29-Apr-18	984,513.49	95.50	21,993.15	582.09	-	1,007,068.73	-	0.136	1.191
B2502A	-	300	17-Jul-17	24-Feb-17	24-Feb-18	1,626,108.00	149.80	60,708.90	-7538.32	-	1,679,278.58	-	0.204	1.987
B2502A	-	300	19-Jul-17	24-Feb-17	24-Feb-18	1,630,707.65	148.11	60,708.90	-7724.70	-	1,683,691.85	-	0.204	1.992
B2502A	-	200	1-Aug-17	24-Feb-17	24-Feb-18	1,077,829.06	101.96	40,472.60	-4254.96	-	1,114,046.71	-	0.136	1.318
B2707A	-	150	19-Jul-17	26-Jul-17	26-Jul-18	1,750,768.79	169.79	37,898.63	-11245.85	-	1,777,421.57	-	1.230	2.103
<b>TOTAL</b>											<b>47,873,435.46</b>			<b>56.637</b>

**SITUATIA DETALIATA A INVESTITIILOR "F.D.I. Carpații OBLIGATIUNI" LA DATA DE 31.12.2017**

**II. Valori mobiliare admise sau tranzactionate pe o piata reglementata din alt stat membru**

**2. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale, obligatiuni corporative**

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestete zilnica	Dobanda cumulata	Discount / prima cumulata	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total instrumente ale pietei monetare ale unui emitent	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	lei	lei	%	%
CABLE COMMUNICATIONS SYSTEMS N.V.	XS1405770576	-	100	12-Oct-16	15-Oct-17	15-Apr-18	1.000,00	0.14	10.56	0.0000	-	4.6597	470.888.59	0.029	0.557
CABLE COMMUNICATIONS SYSTEMS N.V.	XS1405770576	-	200	1-Aug-17	15-Oct-17	15-Apr-18	1.062,50	0.11	10.56	-4.1685	-	4.6597	996.138.60	0.057	1.178
RAIFFEISEN BANK INTERNATIONAL AG	AT0009013784	-	2	22-Apr-16	3-May-17	3-May-18	500.000,00	34.93	8488.36	0.0000	-	1.0000	1.016.976.71	0.667	1.203
TURKIYE VAKIFLAR BANKASI	XS1077629225	-	200	3-Mar-15	17-Jun-17	17-Jun-18	1.019,00	0.08	18.99	-12.5412	-	4.6597	955.653.31	0.040	1.131
<b>TOTAL</b>													<b>3,439,687.21</b>		<b>4.069</b>

**3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale**

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestete zilnica	Dobanda cumulata	Discount / prima cumulata	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total instrumente ale pietei monetare ale unui emitent	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	lei	lei	%	%
MINISTERUL FINANTELOR	XS1312891549	-	135	18-Feb-16	29-Oct-17	29-Oct-18	1.016.88	0.07	4.82	-3.2289	-	4.6597	640.680.14	0.007	0.758
MINISTERUL FINANTELOR	XS1312891549	-	150	27-Sep-17	29-Oct-17	29-Oct-18	1.079.70	0.05	4.82	-2.5379	-	4.6597	756.258.17	0.008	0.895
MINISTERUL FINANTELOR	XS1420357318	-	500	28-Sep-16	26-May-17	26-May-18	1.073.88	0.06	17.33	-7.8729	-	4.6597	2.524.010.10	0.025	2.986
REPUBLIC OF CROATIA	XS1028953989	-	200	26-Jul-16	30-May-17	30-May-18	1.029.90	0.09	22.93	-7.7333	-	4.6597	973.968.82	0.016	1.152
<b>TOTAL</b>													<b>4,894,917.23</b>		<b>5.791</b>

**IV. Instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania**

Emitent	Simblo / serie instrument	Data ultimei sedinte in care s-a tranzactionat	Nr. instrumente detinute	Data achizitiei	Data scadentei	Valoare initiala	Crestete zilnica	Dobanda cumulata	Discount / prima cumulata	Pret piata	Valoare totala	Pondere in total instrumente ale pietei monetare ale unui emitent	Pondere in activul total al OPCVM
						lei	lei	lei	lei	lei	lei	%	%
MUNICIPIUL TIMISOARA	TIM26	-	1000	20-Mar-13	15-Feb-18	39.68	0.01	0.1120	0.1503	-	39.942.28	0.333	0.047
ORASUL PREDEAL	PRD26	-	4000	16-Jun-14	15-May-18	27.00	0.01	0.1469	0.2726	-	109.678.06	10.000	0.130
PRIMARIA MUNICIPIULUI ALBA IULIA	ALB25A	-	9081	23-Aug-13	15-Apr-18	28.85	0.01	0.2171	0.3305	-	266.947.28	11.351	0.316
<b>TOTAL</b>											<b>416,567.62</b>		<b>0.493</b>

**IX. Disponibil in conturi curente si numerar**

**1. Disponibil in conturi curente si numerar in lei**

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	lei	%
ALPHA BANK	192.67	0.000
BCR - ct curent	25.201.35	0.030
CREDIT EUROPE BANK	30.21	0.000
INTESA SAN PAOLO	162.68	0.000
LIBRA BANK	586.87	0.001
OTP BANK	54.96	0.000
PATRIA BANK - ct acumulare	1.201.855.00	1.422
PATRIA BANK - ct curent	332.23	0.000
RAIFFEISEN BANK - ct curent	112.41	0.000
Numerar in casierie	0.00	0.000
<b>TOTAL</b>	<b>1,228,528.38</b>	<b>1.453</b>

**SITUATIA DETALIATA A INVESTITIILOR "F.D.I. Carpatice OBLIGATIUNI" LA DATA DE 31.12.2017**

**2. Disponibil in conturi curente si numerar in valuta**

Denumire banca	Valoare curenta	Curs valutar BNR	Valoare actualizata	Pondere in
	valuta		lei	activul total al OPCVM
BCR - EUR	424.78	4.6597	1,979.35	0.002
BCR - USD	0.00	3.8915	0.00	0.000
CREDIT EUROPE BANK - EUR	0.00	4.6597	0.00	0.000
CREDIT EUROPE BANK - USD	0.00	3.8915	0.00	0.000
RAIFFEISEN BANK - EUR	1.81	4.6597	8.43	0.000
RAIFFEISEN BANK - USD	10.68	3.8915	41.56	0.000
<b>TOTAL</b>			<b>2,029.34</b>	<b>0.002</b>

**X. Depozite bancare**

**1. Depozite bancare denuminate in lei**

Denumire bancă	Data scadentei	Valoare inițială	Crestere zilnică	Dobânda	Valoare totala	Pondere in activul	
				cumulată		total al OPCVM	
		lei	lei	lei	lei	%	
CREDIT EUROPE BANK	17-Feb-17	19-Feb-18	185,778.13	3.51	1,116.81	186,894.94	0.221
CREDIT EUROPE BANK	24-Feb-17	23-Feb-18	171,450.00	3.29	1,022.59	172,472.59	0.204
CREDIT EUROPE BANK	16-Mar-17	16-Mar-18	103,612.50	2.02	586.50	104,199.00	0.123
CREDIT EUROPE BANK	24-Mar-17	26-Mar-18	98,026.25	1.91	539.63	98,565.88	0.117
CREDIT EUROPE BANK	4-Apr-17	4-Apr-18	63,236.25	1.23	334.58	63,570.83	0.075
CREDIT EUROPE BANK	13-Apr-17	13-Apr-18	239,977.50	4.67	1,227.70	241,205.20	0.285
CREDIT EUROPE BANK	19-Dec-17	18-Dec-18	89,156.25	2.20	28.58	89,184.83	0.106
INTESA SAN PAOLO	2-Oct-17	2-Apr-18	1,200,000.00	49.32	4,487.67	1,204,487.67	1.425
INTESA SAN PAOLO	16-Nov-17	16-Feb-18	152,500.00	5.22	240.24	152,740.24	0.181
LIBRA BANK	4-Sep-17	5-Mar-18	1,012,100.00	40.21	4,784.60	1,016,884.60	1.203
LIBRA BANK	13-Sep-17	13-Mar-18	364,000.00	13.96	1,535.78	365,535.78	0.432
OTP BANK	17-Nov-17	19-Mar-18	750,000.00	32.88	1,479.45	751,479.45	0.889
OTP BANK	28-Dec-17	28-Jun-18	1,023,000.00	49.05	196.19	1,023,196.19	1.211
PATRIA BANK	6-Apr-17	6-Apr-18	1,800,000.00	86.30	23,301.37	1,823,301.37	2.157
PATRIA BANK	7-Jul-17	8-Jan-18	1,500,000.00	63.70	11,338.36	1,511,338.36	1.788
PATRIA BANK	13-Jul-17	15-Jan-18	3,500,000.00	148.63	25,564.38	3,525,564.38	4.171
PATRIA BANK	18-Sep-17	19-Mar-18	1,500,000.00	63.70	6,688.36	1,506,688.36	1.783
PATRIA BANK	18-Sep-17	19-Mar-18	100,000.00	4.25	445.89	100,445.89	0.119
PATRIA BANK	28-Sep-17	28-Mar-18	1,500,000.00	63.70	6,051.37	1,506,051.37	1.782
PATRIA BANK	11-Oct-17	11-Apr-18	895,000.00	38.01	3,116.56	898,116.56	1.063
PATRIA BANK	16-Oct-17	16-Apr-18	545,000.00	23.14	1,782.08	546,782.08	0.647
<b>TOTAL</b>						<b>16,888,705.57</b>	<b>19.980</b>

**XII. Instrumente financiare derivate negociate in afara pietelor reglementate**

**1. Contracte forward**

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de	Curs valutar BNR	Curs forward	Profit / pierdere	Valoare totala	Pondere in
					exercitare			lei		total al OPCVM
					lei	EUR/RON	lei	lei	lei	%
Credit Europe Bank	325,000	Vanzare	17-Feb-17	19-Feb-18	4.5730	4.6597	4.6729	-0.0999	-32,467.50	-0.038
Credit Europe Bank	300,000	Vanzare	24-Feb-17	23-Feb-18	4.5720	4.6597	4.6740	-0.1020	-30,600.00	-0.036
Credit Europe Bank	180,000	Vanzare	16-Mar-17	16-Mar-18	4.6050	4.6597	4.6801	-0.0751	-13,518.00	-0.016
Credit Europe Bank	170,000	Vanzare	24-Mar-17	26-Mar-18	4.6130	4.6597	4.6832	-0.0702	-11,934.00	-0.014
Credit Europe Bank	110,000	Vanzare	4-Apr-17	4-Apr-18	4.5990	4.6597	4.6859	-0.0868	-9,548.00	-0.011
Credit Europe Bank	420,000	Vanzare	13-Apr-17	13-Apr-18	4.5710	4.6597	4.6883	-0.1173	-49,266.00	-0.058
Credit Europe Bank	150,000	Vanzare	19-Dec-17	18-Dec-18	4.7550	4.6597	4.7623	-0.0073	-1,095.00	-0.001
<b>TOTAL</b>									<b>-148,428.50</b>	<b>-0.176</b>

**Evolutia activului net si a VUAN in ultimii 3 ani**

	31-dec-15	31-dec-16	31-dec-17
Activ Net	61,182,121.13	85,691,251.43	84,439,498.14
VUAN	12,3162	12,818	13,1085

Intocmit,

SAI CARPATICA ASSET MANAGEMENT SA

Director General  
Razvan Florin PASOL

Reprezentant Control Intern  
Flori FARCASANU